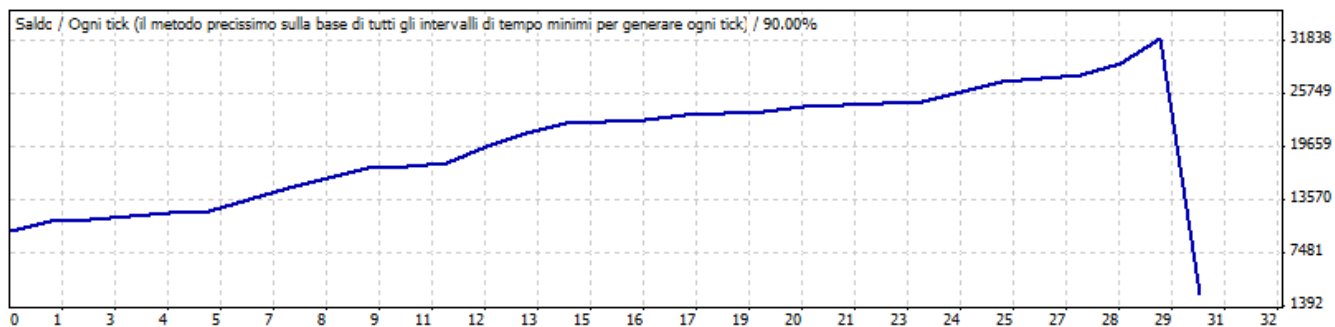


Strategy Tester Report

Hmaoui auto trading robot MAs by magft

Activtrades-Demo (Build 401)

Simbolo	EURUSD (Euro vs US Dollar)			
Periodo	5 Minuti (M5) 2006.01.02 00:00 - 2011.05.17 23:55 (2006.01.01 - 2011.05.18)			
Modello	Ogni tick (il metodo precissimo sulla base di tutti gli intervalli di tempo minimi)			
Parametri	gen="----General inputs----"; MoneyManagement=true; MagicNumber=0; RiskPercent=2; UseEquity=false; FixedLots=0.01; StopLoss=1; FkMinimumMarginPercent=800; MaxSpread=120; TradeComment=""; CriminalIsECN=true; DMIIn="----DMI inputs----"; DMIPeriod=14; UseDMISpread=false; MinDMISpread=10; rsiin="----Rsi inputs----"; UseRsi=false; RsiTf=1440; RsiPeriod=20; rsap="Applied price: 0=Close; 1=Open; 2=High"; rsap1="3=Low; 4=Median; 5=Typical; 6=Weighted"; RsiAppliedPrice=0; mai="----Moving averages----"; MinMAOffset=0.002; Ma1Period=15; Ma2Period=30; Ma3Period=60; mame="Method: 0=sma; 1=ema; 2=smma; 3=lwma"; MaMethod=1; maap="Applied price: 0=Close; 1=Open; 2=High"; maap1="3=Low; 4=Median; 5=Typical; 6=Weighted"; MaAppliedPrice=0; tt="----Trading hours----"; Trade_Hours="Set Morning & Evening Hours"; Trade_Hoursi="Use 24 hour, local time clock"; Trade_Hours_M="Morning Hours 0-12"; start_hourm=0; end_hourm=12; Trade_Hours_E="Evening Hours 12-24"; start_houre=12; end_houre=24; tmm="----Trade management module----"; BE="Break even settings"; BreakEven=true; BreakEvenPips=2; BreakEvenProfit=2; HideBreakEvenStop=true; PipsAwayFromVisualBE=10; JSL="Jumping stop loss settings"; JumpingStop=true; JumpingStopPips=5; AddBEP=true; JumpAfterBreakevenOnly=true; HideJumpingStop=true; PipsAwayFromVisualJS=20; TSL="Trailing stop loss settings"; TrailingStop=false; TrailingStopPips=50; HideTrailingStop=false; PipsAwayFromVisualTS=10; TrailAfterBreakevenOnly=false; StopTrailAtPipsProfit=false; StopTrailPips=0; hsl1="Hidden stop loss settings"; HideStopLossEnabled=true; HiddenStopLossPips=5; htp="Hidden take profit settings"; HideTakeProfitEnabled=false; HiddenTakeProfitPips=20; mis="----Odds and ends----"; ShowManagementAlerts=false; DisplayGapSize=30; ShowFilterAlerts=false;			
Barre sotto esame	376133	Ticks adoperati per il modello	32853300	Qualita' del modello 90.00%
Errori di grafici	0			
Deposito iniziale	10000.00			
Profitto totale netto	-7144.00	Profitto lordo	22144.00	Perdita lorda -29288.00
Fattore di profitto (profit factor)	0.76	Ricompensa attesa	-238.13	
Drawdown assoluto	7144.00	Drawdown massimo	30800.00 (91.51%)	Drawdown relativo 91.51% (30800.00)
Operazioni totali	30	Posizioni al ribasso (vincite %)	17 (100.00%)	Posizioni al rialzo (vincite %) 13 (92.31%)
		Operazioni con profitto (% del totale)	29 (96.67%)	Operazioni in perdita (% del totale) 1 (3.33%)
Il piu' grande		operazione con profitto	2800.00	operazione in perdita -29288.00
Media		operazione con profitto	763.59	operazione in perdita -29288.00
Massimo		vincite consecutive (profitto in denaro)	29 (22144.00)	perdite consecutive (perdita in denaro) 1 (-29288.00)
Massimale		profitto consecutivo (numero delle vincite)	22144.00 (29)	perdita consecutiva (numero delle perdite) -29288.00 (1)
Media		vincite consecutive	29	perdite consecutive 1



#	Data/Orario	Tipo	Ordine	Lotti	Prezzo	Stop Loss	Take profit	Profitto	Saldo
1	2006.01.02 02:57	buy	1	20.00	1.1845	0.0000	0.0000		
2	2006.01.02 09:17	modify	1	20.00	1.1845	1.1847	0.0000		
3	2006.01.02 09:17	close	1	20.00	1.1851	1.1847	0.0000	1200.00	11200.00
4	2006.01.02 13:20	sell	2	20.00	1.1836	0.0000	0.0000		
5	2006.01.02 13:21	close	2	20.00	1.1835	0.0000	0.0000	200.00	11400.00
6	2006.01.02 17:35	sell	3	20.00	1.1816	0.0000	0.0000		
7	2006.01.02 17:45	close	3	20.00	1.1814	0.0000	0.0000	400.00	11800.00
8	2006.01.02 20:07	sell	4	20.00	1.1816	0.0000	0.0000		
9	2006.01.03 00:34	close	4	20.00	1.1814	0.0000	0.0000	292.00	12092.00
10	2006.01.03 00:56	sell	5	20.00	1.1816	0.0000	0.0000		
11	2006.01.03 00:56	close	5	20.00	1.1815	0.0000	0.0000	200.00	12292.00
12	2006.01.03 01:45	buy	6	20.00	1.1841	0.0000	0.0000		
13	2006.01.03 02:53	modify	6	20.00	1.1841	1.1843	0.0000		
14	2006.01.03 02:53	close	6	20.00	1.1848	1.1843	0.0000	1400.00	13692.00
15	2006.01.03 09:33	buy	7	20.00	1.1893	0.0000	0.0000		
16	2006.01.03 15:29	modify	7	20.00	1.1893	1.1895	0.0000		
17	2006.01.03 15:29	close	7	20.00	1.1900	1.1895	0.0000	1400.00	15092.00
18	2006.01.04 01:05	buy	8	20.00	1.2032	0.0000	0.0000		
19	2006.01.04 01:20	modify	8	20.00	1.2032	1.2034	0.0000		
20	2006.01.04 01:20	close	8	20.00	1.2037	1.2034	0.0000	1000.00	16092.00
21	2006.01.04 02:50	buy	9	20.00	1.2044	0.0000	0.0000		
22	2006.01.04 03:06	modify	9	20.00	1.2044	1.2046	0.0000		
23	2006.01.04 03:06	close	9	20.00	1.2050	1.2046	0.0000	1200.00	17292.00
24	2006.01.04 08:25	sell	10	20.00	1.2043	0.0000	0.0000		
25	2006.01.04 08:25	close	10	20.00	1.2042	0.0000	0.0000	200.00	17492.00
26	2006.01.04 09:01	sell	11	20.00	1.2049	0.0000	0.0000		
27	2006.01.04 09:02	close	11	20.00	1.2047	0.0000	0.0000	400.00	17892.00
28	2006.01.04 10:45	buy	12	20.00	1.2070	0.0000	0.0000		
29	2006.01.04 13:10	modify	12	20.00	1.2070	1.2072	0.0000		
30	2006.01.04 13:10	close	12	20.00	1.2079	1.2072	0.0000	1800.00	19692.00
31	2006.01.04 15:29	buy	13	20.00	1.2094	0.0000	0.0000		
32	2006.01.04 17:15	modify	13	20.00	1.2094	1.2096	0.0000		
33	2006.01.04 17:15	close	13	20.00	1.2102	1.2096	0.0000	1600.00	21292.00
34	2006.01.04 18:55	buy	14	20.00	1.2124	0.0000	0.0000		
35	2006.01.04 19:01	modify	14	20.00	1.2124	1.2126	0.0000		
36	2006.01.04 19:01	close	14	20.00	1.2130	1.2126	0.0000	1200.00	22492.00
37	2006.01.05 00:18	sell	15	20.00	1.2106	0.0000	0.0000		

38	2006.01.05 00:25	close	15	20.00	1.2105	0.0000	0.0000	200.00	22692.00
39	2006.01.05 02:03	sell	16	20.00	1.2109	0.0000	0.0000		
40	2006.01.05 02:04	close	16	20.00	1.2108	0.0000	0.0000	200.00	22892.00
41	2006.01.05 02:04	sell	17	20.00	1.2108	0.0000	0.0000		
42	2006.01.05 02:04	close	17	20.00	1.2106	0.0000	0.0000	400.00	23292.00
43	2006.01.05 03:35	sell	18	20.00	1.2104	0.0000	0.0000		
44	2006.01.05 04:21	close	18	20.00	1.2103	0.0000	0.0000	200.00	23492.00
45	2006.01.05 07:45	sell	19	20.00	1.2098	0.0000	0.0000		
46	2006.01.05 08:00	close	19	20.00	1.2097	0.0000	0.0000	200.00	23692.00
47	2006.01.05 08:00	sell	20	20.00	1.2097	0.0000	0.0000		
48	2006.01.05 08:01	close	20	20.00	1.2094	0.0000	0.0000	600.00	24292.00
49	2006.01.05 08:02	sell	21	20.00	1.2094	0.0000	0.0000		
50	2006.01.05 08:19	close	21	20.00	1.2093	0.0000	0.0000	200.00	24492.00
51	2006.01.05 09:00	sell	22	20.00	1.2094	0.0000	0.0000		
52	2006.01.05 09:06	close	22	20.00	1.2093	0.0000	0.0000	200.00	24692.00
53	2006.01.05 12:20	sell	23	20.00	1.2080	0.0000	0.0000		
54	2006.01.05 13:33	close	23	20.00	1.2079	0.0000	0.0000	200.00	24892.00
55	2006.01.05 17:35	buy	24	20.00	1.2096	0.0000	0.0000		
56	2006.01.05 17:50	modify	24	20.00	1.2096	1.2098	0.0000		
57	2006.01.05 17:50	close	24	20.00	1.2102	1.2098	0.0000	1200.00	26092.00
58	2006.01.05 23:10	buy	25	20.00	1.2110	0.0000	0.0000		
59	2006.01.06 01:28	modify	25	20.00	1.2110	1.2112	0.0000		
60	2006.01.06 01:28	close	25	20.00	1.2115	1.2112	0.0000	1052.00	27144.00
61	2006.01.06 03:09	sell	26	20.00	1.2091	0.0000	0.0000		
62	2006.01.06 03:09	close	26	20.00	1.2089	0.0000	0.0000	400.00	27544.00
63	2006.01.06 08:10	sell	27	20.00	1.2088	0.0000	0.0000		
64	2006.01.06 08:10	close	27	20.00	1.2086	0.0000	0.0000	400.00	27944.00
65	2006.01.06 10:25	buy	28	20.00	1.2098	0.0000	0.0000		
66	2006.01.06 13:34	modify	28	20.00	1.2098	1.2100	0.0000		
67	2006.01.06 13:34	close	28	20.00	1.2105	1.2100	0.0000	1400.00	29344.00
68	2006.01.06 14:26	buy	29	20.00	1.2102	0.0000	0.0000		
69	2006.01.06 14:31	modify	29	20.00	1.2102	1.2104	0.0000		
70	2006.01.06 14:31	close	29	20.00	1.2116	1.2104	0.0000	2800.00	32144.00
71	2006.01.06 18:25	buy	30	20.00	1.2159	0.0000	0.0000		
72	2006.01.12 16:08	close at stop	30	20.00	1.2011	0.0000	0.0000	-29288.00	2856.00